

Appendix: Company Announcement number 29/2024

Fixing of interest rate and refinancing triggers

In pursuance of art. 6 of the *Mortgage credit-loans and mortgage credit-bonds etc. Act* the interest rate and refinancing triggers are fixed on the below mentioned mortgage covered bonds.

Fixed rate bonds:

ISIN	Name	Maturity	Currency	Trigger-type ¹	Trigger-rate ²	Based on ³	
						ISIN	Refinancing
DK0009296469	1RD10F25JARF	01-01-2025	DKK	RF	8.714%	DK0009296469	Nov. 2023
DK0004624624	1RDF25JA1IT	01-01-2025	DKK	1Y & RF	8.713%	DK0004624624	Nov. 2023
DK0004620390	1RDF25JA2IT	01-01-2025	DKK	2Y & RF	8.542%	DK0004624707	Nov. 2023
LU1153686560	1RD10G25JARF	01-01-2025	EUR	RF	8.980%	LU1153686560	Nov. 2023
DK0004625274	1RDG25JA1IT	01-01-2025	EUR	1Y & RF	9.046%	DK0004625274	Nov. 2023
DK0004621018	1RDG25JA2IT	01-01-2025	EUR	2Y & RF	8.760%	DK0004625357	Nov. 2023
DK0009295222	1RD10F25APRF	01-04-2025	DKK	RF	8.258%	DK0009295222	Feb. 2024
DK0004624970	1RDF25APR1IT	01-04-2025	DKK	1Y & RF	8.253%	DK0004624970	Feb. 2024
DK0004620630	1RDF25APR2IT	01-04-2025	DKK	2Y & RF	8.069%	DK0004625001	Feb. 2024
DK0004605326	1RD10G25APRF	01-04-2025	EUR	RF	8.614%	DK0004605326	Feb. 2024
DK0004625514	1RDG25AP1IT	01-04-2025	EUR	1Y & RF	8.650%	DK0004625514	Feb. 2024
DK0004621448	1RDG25AP2IT	01-04-2025	EUR	2Y & RF	8.272%	DK0004625787	Feb. 2024
DK0004625944	1RD10A25JARF	01-01-2025	DKK	RF	8.238%	DK0004608932 & DK0004609070	Nov. 2023
DK0004609070	1RD10A25APRF	01-04-2025	DKK	RF	8.227%	DK0004609070	Feb. 2024
DK0004626082	1RDA25AP1IT	01-04-2025	DKK	1Y & RF	8.227%	DK0004609070	Feb. 2024
DK0004621877	1RDA25AP2IT	01-04-2025	DKK	2Y & RF	8.056%	DK0004609153	Feb. 2024

Floating rate bonds:

ISIN	Name	Maturity	Currency	Trigger-type ¹	Trigger-rate ⁴	Based on ³	
						ISIN	Fixing
DK0004615713	RD11F6JU24RF	01-07-2024	DKK	RF	9.000%	DK0004615713	Dec. 2023
DK0004619707	RD12E6JU24RF	01-07-2024	DKK	RF	8.910%	DK0004619707	Dec. 2023
DK0004615630	RD12F6JU24RF	01-07-2024	DKK	RF	9.040%	DK0004615630	Dec. 2023
DK0004619897	RD12R6OK24RF	01-10-2024	DKK	RF	8.910%	DK0004619897	Mar. 2024

1) Extension option in pursuance of art. 6 of the *Mortgage credit-loans and mortgage-credit bonds etc. Act*.

RF: The bond can be extended due to failed refinancing

1IT: The bond can be extended due to increasing interest rates. The extension rate is based on a one-year interest rate

2IT: The bond can be extended due to increasing interest rates. The extension rate is based on a two-year interest rate

IRL: The coupon on a floating rate bond with initial maturity up to 24 months cannot increase by more than 500 bp from the latest fixing. The coupon will then be fixed for 12 months or to the next refinancing (if this is coming up within the 12 months) unless the coupon can be fixed at a lower level in the period in question.

- 2) The calculation of the trigger rate is based on the yield to maturity achieved at the refinancing mentioned plus 5 percentage points
- 3) The trigger rate is based on the yield-to-maturity on the ISIN listed at the refinancing mentioned. On floating rate loans, the trigger rate is based on the last fixing of the coupon rate.
- 4) The calculation of the trigger rate is based on the latest interest rate fixing plus 5 percentage points